

EXHIBIT B

REJECTED TRADES

Entity	Deal Name	Customer Name	Tranche	B/S	Trade Date	Curr Code	Status
LCPI	ACTIS AERO TECH SUPPORT	ARES ENHANCED LN INV STRAT III		B	9/11/2008	USD	Rejected
LCPI	AGA MEDICAL CORPORATION 4/28/06	OSPPEY CDO 2006-1 LTD		B	8/22/2008	USD	Rejected
LCPI	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PART V		B	6/5/2008	USD	Rejected
LCPI	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS II		S	6/5/2008	USD	Rejected
LCPI	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS III		S	6/5/2008	USD	Rejected
LCPI	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS IV		S	6/5/2008	USD	Rejected
LCPI	ALLIANCE IMAGING, INC.	GRAND CENTRAL ASSET BDC		S	6/5/2008	USD	Rejected
LCPI	ALLISON TRANSMISSION 3.5BN (8/7/07)	FUSION FUNDING LIMITED		B	9/11/2008	USD	Rejected
LCPI	ALLTEL CORP (11/16/07) (B-1 facility)	GOLDMAN SACHS CREDIT PARTNER		S	8/7/2008	USD	Rejected
LCPI	ALLTEL CORP (11/16/07) (B-2 facility)	SATELLITE SENIOR INCOME FUND		B	9/4/2008	USD	Rejected
LCPI	ALTOS HORNOS DE MEXICO - SENS	DE SHAW SECURITIES UK		B	7/18/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	CYPRESSTREE INVEST MGMT		B	4/27/2007	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	CYPRESSTREE INVEST MGMT		B	6/12/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	RESOLUTION PARTNERS, LLC		B	6/19/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	SEIX INVESTMENT ADVISORS		B	7/9/2008	USD	Rejected
LCPI	BOOZ ALLEN HAMILTON INC. (7/31/08)	CARLYLE HIGH YIELD PARTNRS IX		B	8/25/2008	USD	Rejected
LCPI	BOSTON GENERATING 2ND LIEN	STONEHILL		B	8/4/2008	USD	Rejected
LCPI	BRICKMAN GROUP	SEI INST. INV TR ENHANCED INC		B	8/5/2008	USD	Rejected
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	BANK OF MONTREAL		B	9/3/2008	USD	Rejected
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	BLACK DIAMOND CLO 2005-1 LTD.		B	9/10/2008	USD	Rejected
LCPI	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		B	9/9/2008	USD	Rejected
LCPI	CALPINE CORP EXIT TERM LOAN 01/31/08	FD CBNA LOAN FUNDING LLC		B	4/22/2008	USD	Rejected
LCPI	CAPMARK FINANCIAL (5-YR Japanese Term)	GOLDENTREE 2004 TRUST		B	9/3/2008	USD	Rejected
LCPI	CHOCTAW INVESTORS BV	FARALLON CAPITAL PARTNERS, LP		S	9/3/2008	USD	Rejected
LCPI	CLAIRE'S STORES (5/29/07) Term Loan	POST ADVISORY GROUP (MST)		B	8/6/2008	USD	Rejected
LCPI	CLAIRE'S STORES (5/29/07) Term Loan	POST ADVISORY GROUP (MST)		B	6/16/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	ALADDIN CLO HOLDING ACCT		B	6/17/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK DEBT STRATEGIES FUND, INC.		B	9/2/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK GLOBAL FLOATING RATE INCOME TRUST		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK LIMITED DURATION INCOME TRUST		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR FLOATING RATE PORTFOLIO		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	MASTER SENIOR FLOATING RATE		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	ROYAL BANK OF CANADA		B	8/19/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER HLDGS 1ST LIEN	ALADDIN CLO HOLDING ACCT		B	8/19/2008	USD	Rejected
LCPI	DANA HOLDING TL(1/31/08)	ORE HILL PARTNERS LLC		B	7/14/2008	USD	Rejected
LCPI	DANA HOLDING TL(1/31/08)	ORE HILL PARTNERS LLC		B	8/19/2008	USD	Rejected
LCPI	DANA HOLDING TL(1/31/08)	PROSPECT MOUNTAIN FUND LIMITED		B	8/19/2008	USD	Rejected
LCPI	DAYCO (MARK IV)	CENTRE PACIFIC(MASTER)		B	8/5/2008	USD	Rejected
LCPI	DAYCO (MARK IV)	SUN CAPITAL		B	8/13/2008	USD	Rejected
LCPI	DELTA AIR LINES 1ST LIEN (4/30/07)	CREDIT SUISSE LOAN FUNDING LLC		S	6/24/2008	USD	Rejected
LCPI	DRESSER, INC. FIRST LIEN CA 5/07	LANDMARK II CDO LIMITED		B	3/18/2008	USD	Rejected
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ABP INVESTMENTS US INC MASTER		B	9/10/2008	USD	Rejected
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ABP INVESTMENTS US INC MASTER		B	9/4/2008	USD	Rejected
LCPI	ENRON TRADE CLAIM (Hawaii Trust)	STICHTING PENSIOENFONDS ABP		B	9/9/2008	USD	Rejected
LCPI	FAIRPOINT COMMUNICATIONS 3-31-08	FARALLON CAPITAL PARTNERS, LP		B	9/8/2008	USD	Rejected
LCPI	FAIRPOINT COMMUNICATIONS 3-31-08	STICHTING PENSIOENFONDS ABP		B	5/6/2008	USD	Rejected
LCPI	FAIRPOINT COMMUNICATIONS 3-31-08	STICHTING PENSIOENFONDS ABP		B	8/4/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCP1	FAIRPOINT COMMUNICATIONS 3-31-08	STICHTING PENSIOENFONDS ABP		B	8/8/2008	USD	Rejected
LCP1	FRONTIER DRILLING 1ST LIEN (A&R 8/13/07)	ALCENTRA INC. (MASTER)		B	9/5/2008	USD	Rejected
LBH1	GENERAL MOTORS CORPORATION (6/16/03)	DEUTSCHE BANK AG NEW YORK BRANCH		B	1/14/2008	USD	Rejected
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	METROPOLITAN WEST ASSET MGMT		B	4/22/2008	USD	Rejected
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	SOC GEN		B	8/19/2008	USD	Rejected
LCP1	GENERAL MOTORS CORPORATION (6/16/03)	STARK MASTER FUND LTD.		B	6/2/2008	USD	Rejected
LCP1	GEORGIA GULF (10/3/06)	PROSPECT MOUNTAIN FUND LIMITED		B	7/30/2008	USD	Rejected
LCP1	GEORGIA-PACIFIC CORP (1ST LIEN 12-20-05)	SECURITY INVESTORS, LLC		B	9/3/2008	USD	Rejected
LCP1	GOODYEAR TIRE & RUBBER 2ND LIEN(4-20-07)	DEUTSCHE BANK AG NEW YORK BRANCH		B	9/8/2008	USD	Rejected
LCP1	GOODYEAR TIRE & RUBBER 2ND LIEN(4-20-07)	DEUTSCHE BANK AG NEW YORK BRANCH		B	9/9/2008	USD	Rejected
LCP1	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	DEUTSCHE BANK AG NEW YORK BRANCH		B	6/2/2008	USD	Rejected
LCP1	HANGER ORTHOPEDIC, 305MM (05-26-06)	NORTHWOODS CAPITAL V, LIMITED		B	9/2/2008	USD	Rejected
LCP1	HANGER ORTHOPEDIC, 305MM (05-26-06)	NORTHWOODS CAPITAL VII		B	9/2/2008	USD	Rejected
LCP1	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	PIMCO FLOATING RATE INCOME FUND		B	8/21/2008	USD	Rejected
LCP1	HUNTSMAN INT'L (8/16/05 AMENDED 4/19/07)	APOSTLE LOOMIS SAYLES CREDIT OPPORTUNITIES FUND		B	9/12/2008	USD	Rejected
LCP1	ICONIX BRAND GROUP, INC.	STANFIELD CAPITAL PARTNERS LLC		B	9/4/2008	USD	Rejected
LCP1	ICONIX BRAND GROUP, INC.	SUNTRUST BANK		B	9/5/2008	USD	Rejected
LCP1	LAS VEGAS SANDS, LLC (5/23/07)	ROYAL BANK OF SCOTLAND		B	6/24/2008	USD	Rejected
LCP1	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	CLASSIC I LOAN FUNDING LLC		B	6/18/2008	USD	Rejected
LCP1	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD FLOATING RATE FUND		S	8/26/2008	USD	Rejected
LCP1	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD HIGH YIELD FUND		S	8/26/2008	USD	Rejected
LCP1	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD HIGH YIELD HLS FUND		S	8/26/2008	USD	Rejected
LCP1	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	PROSPECT MOUNTAIN FUND LIMITED		B	7/18/2008	USD	Rejected
LCP1	M. FABRIKANT & SONS, INC.	VELCOITY CLO LTD.		B	7/18/2008	USD	Rejected
LCP1	MACH GEN, LLC 1ST LIEN (2/22/07)	ONE EAST CAPITAL ADVISORS(MSTR		B	4/11/2007	USD	Rejected
LCP1	MAINTOWOC COMPANY INC, THE (6-10-05)	HIGHLAND FLOATING RATE FUND		B	9/2/2008	USD	Rejected
LCP1	MARK IV TRANCHE B TERM	THOROUGHBREED FUND L.P.		B	9/5/2008	USD	Rejected
LCP1	MARK IV TRANCHE B TERM	SAN GABRIEL CLO LTD.		B	8/20/2008	USD	Rejected
LCP1	MEG ENERGY CORP. (4/06)	SUN CAPITAL PARTNERS V (ANV-1)		S	8/20/2008	USD	Rejected
LCP1	MEG ENERGY CORP. (4/06)	PUTNAM FLOATING RATE INCOME FUND		B	8/28/2008	USD	Rejected
LCP1	MIRANT NORTH AMERICA (1/3/06)	PUTNAM FLOATING RATE INCOME FUND		B	8/28/2008	USD	Rejected
LCP1	MYLAN INC. 12/20/07	ARGENTUM LLC		B	8/11/2008	USD	Rejected
LCP1	MYLAN INC. 12/20/07	MCDONNELL LOAN OPPORTUNITY LTD		B	8/7/2008	USD	Rejected
LCP1	NATIONAL CINEMEDIA (2/07)	SCOTTABANC, INC.		B	8/11/2008	USD	Rejected
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	GOLDMAN SACHS CREDIT PARTNERS LP		B	7/10/2008	USD	Rejected
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	COURAGE CAPITAL MGMT		S	7/18/2008	USD	Rejected
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	DEUTSCHE BANK AG NEW YORK BRANCH		S	7/21/2008	USD	Rejected
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	NATIONWIDE MUTUAL INSURANCE CO		B	9/11/2008	USD	Rejected
LCP1	NORTHWEST AIRLINES \$1.050BN 08-21-06	SANKATY ADVISORS, INC.		S	7/21/2008	USD	Rejected
LCP1	NRG ENERGY, INC. (2ND A&R 6/8/07)	WAVE MANAGEMENT GROUP		B	8/27/2008	USD	Rejected
LCP1	NRK (NORTEK) HOLDINGS, INC. (PIK)	ABERDEEN HIGH YIELD FIXED INCOME FUND		B	9/11/2008	USD	Rejected
LCP1	NRK (NORTEK) HOLDINGS, INC. (PIK)	BANK OF AMERICA		B	7/9/2008	USD	Rejected
LCP1	OWENS ILLINOIS, INC 6-14-06	THE NORTEK (LUXEMBOURG) S.A.R.L		B	1600-01-01	USD	Rejected
LCP1	PINNACLE FOODS FINANCE LLC	SECURITY BENEFIT LIFE INS CO		S	9/15/2008	USD	Rejected
LCP1	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	R2 TOP HAT, LTD		B	9/3/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	KNIGHTSBRIDGE 2007-1 CLO LTD		B	8/15/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	BANK OF AMERICA		B	9/10/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	CITIBANK, N.A. (MASTER)		B	5/29/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	CYRUS CAPITAL MANAGEMENT MST		S	5/30/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	DDJ TOTAL RETURN LOAN FUND, L.P.		S	4/7/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	RRR LOAN FUNDING TRUST		S	4/30/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	WACHOVIA BANK		S	5/28/2008	USD	Rejected
LCP1	QUEBECOR WORLD INC.	WACHOVIA BANK		B	6/19/2008	USD	Rejected

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Entity	Deal Name	Customer Name	Tranche	B/S	Trade Date	Curr Code	Status
LCPIUK	ENDEKA	BANC OF AMERICA SECURITIES LIMITED	C	B	7/31/2008	EUR	Rejected
LCPIUK	FALCON SENIOR (17DEC07) (A)	PIMCO ALLOCATION A/C	B USD	S	8/21/2008	USD	Rejected
LCPIUK	FALCON SENIOR (17DEC07) (A)	PIMCO ALLOCATION A/C	C USD	S	8/21/2008	USD	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	A1	B	9/2/2008	GBP	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	A2	B	9/2/2008	EUR	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	B1	B	9/2/2008	GBP	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	B2	B	9/2/2008	EUR	Rejected
LCPIUK	ISS HOLDING A/S	CITIBANK INTERNATIONAL PLC	B10	B	9/5/2008	EUR	Rejected
LCPIUK	ISS HOLDING A/S	CITIBANK INTERNATIONAL PLC	B9	B	9/5/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	CITIBANK INTERNATIONAL PLC	A	B	8/19/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	CITIBANK INTERNATIONAL PLC	A	B	7/15/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	GOLDMAN SACHS CREDIT PARTNER	PIK	B	7/23/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	ROYAL BANK OF SCOTLAND	PIK	B	9/3/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	ROYAL BANK OF SCOTLAND	PIK	B	9/1/2008	EUR	Rejected
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	BANK OF AMERICA	B1	B	8/11/2008	EUR	Rejected
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	BANK OF AMERICA	C1	B	8/11/2008	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BABSON CAPITAL	A1	S	8/29/2008	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BLUEBAY EUROPEAN CREDIT OPPS	B1	B	12/19/2007	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	COMMERZBANK AG	B1	S	7/2/2008	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	MORGAN STANLEY	B1	S	6/9/2008	EUR	Rejected
LCPIUK	MEP II S.A.R.L. & CORTIEHEL, S.A. (03/07)	ROYAL BANK OF SCOTLAND	B1	B	8/29/2008	EUR	Rejected
LCPIUK	MEP II S.A.R.L. & CORTIEHEL, S.A. (03/07)	ROYAL BANK OF SCOTLAND	B2	B	8/29/2008	EUR	Rejected
LCPIUK	MEP II S.A.R.L. & CORTIEHEL, S.A. (03/07)	ROYAL BANK OF SCOTLAND	B3	B	8/29/2008	EUR	Rejected
LCPIUK	MOLNLYCKE	LLOYDS TSB BANK PLC	D	B	6/17/2008	EUR	Rejected
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	B1	B	6/25/2008	EUR	Rejected
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	C1	B	6/25/2008	EUR	Rejected
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	B6	B	8/7/2008	GBP	Rejected
LCPIUK	NTE CABLE PLC	DRESDNER BANK AG LONDON BRANCH	C	B	1/31/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	CITIBANK INTERNATIONAL PLC	B2 USD	B	8/7/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	CITIBANK INTERNATIONAL PLC	C2 USD	B	8/7/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	DRESDNER	A	B	8/27/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MERRILL LYNCH INTERNATIONAL	A	B	7/23/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	5/6/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	5/8/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	8/26/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY SENIOR FUNDING, INC.	A	B	6/4/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	5/21/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	8/28/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	ROYAL BANK OF SCOTLAND	B1	B	4/2/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	R3 CAPITAL MANAGEMENT, LP	C1	B	4/2/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	SCOGGIN CAPITAL MGMT (MASTER)	C3	B	9/4/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	SCOGGIN CAPITAL MGMT (MASTER)	C2	B	4/29/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	SCOGGIN CAPITAL MGMT (MASTER)	C3	B	4/29/2008	EUR	Rejected
LCPIUK	TYROL ACQUISITION 2 SAS	GOLDMAN SACHS CREDIT PARTNER	B	B	6/23/2008	EUR	Rejected
LCPIUK	TYROL ACQUISITION 2 SAS	GOLDMAN SACHS CREDIT PARTNER	C	B	6/23/2008	EUR	Rejected
LCPIUK	WDAC INTERMEDIATE (2007) NDLT (PIK)	GOLDMAN SACHS CREDIT PARTNER	PIK	B	7/2/2008	EUR	Rejected
LCPIUK	WDAC INTERMEDIATE (2007) NDLT (PIK)	OCH ZIFF (MASTER)	PIK	B	6/23/2008	EUR	Rejected
LCPIUK	YELL GROUP PLC	BANK OF AMERICA	B2	B	7/23/2008	EUR	Rejected

LCPI & LCPI UK
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LCPI	ACTS AERO TECH SUPPORT	ARES ENHANCED LN INV STRAT III		B	9/11/2008	USD	Rejected
LCPI	AGA MEDICAL CORPORATION 4/28/06	OSPNEY CDO 2006-1 LTD		B	8/22/2008	USD	Rejected
LCPI	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PART V		S	6/5/2008	USD	Assumed Rejected
LCPI	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS II		S	6/5/2008	USD	Assumed Rejected
LCPI	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS III		S	6/5/2008	USD	Assumed Rejected
LCPI	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS IV		S	6/5/2008	USD	Assumed Rejected
LCPI	AMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK PARK AVENUE CLO I, LTD.		S	6/5/2008	USD	Assumed Rejected
LCPI	ALLANCE IMAGING, INC.	GRAND CENTRAL ASSET BDC		B	9/11/2008	USD	Rejected
LCPI	ALLISON TRANSMISSION 3.5BN (8/7/07)	FUSION FUNDING LIMITED		S	8/7/2008	USD	Rejected
LCPI	ALLTEL CORP (11/16/07) (B-1 facility)	GOLDMAN SACHS CREDIT PARTNER		B	9/4/2008	USD	Rejected
LCPI	ALLTEL CORP (11/16/07) (B-2 facility)	KINNEY HILL CREDIT OPT. FUND		S	8/6/2008	USD	Rejected
LCPI	ALLTEL CORP (11/16/07) (B-2 facility)	P. SCHOENFELD ASSET MANAGEMENT		S	7/22/2008	USD	Rejected
LCPI	ALTEL CORP (11/16/07) (B-2 facility)	SATELLITE SENIOR INCOME FUND		B	7/18/2008	USD	Rejected
LCPI	ALTOS HORROS DE MEXICO - SENS	DE SHAW SECURITIES UK		B	4/27/2007	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	CYPRESSTREE INVEST MGMT		B	6/12/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	CYPRESSTREE INVEST MGMT		B	6/12/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	5/22/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	6/3/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	8/26/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	8/26/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	MURRAY CAPITAL MGMT (MASTER)		S	7/28/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	RESOLUTION PARTNERS, LLC		B	7/9/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	SEIX INVESTMENT ADVISORS		B	8/25/2008	USD	Rejected
LCPI	BOOZ ALLEN HAMILTON INC. (7/31/08)	CARLYLE HIGH YIELD PRTRNS IX		B	8/4/2008	USD	Rejected
LCPI	BOSTON GENERATING 2ND LIEN	STONEHILL		B	8/5/2008	USD	Rejected
LCPI	BRICKMAN GROUP	SEI INST. INV TR ENHANCED INC		B	9/3/2008	USD	Rejected
LCPI	BUCHRUS INTERNATIONAL, INC. 5/07	BANK OF MONTREAL		B	9/10/2008	USD	Rejected
LCPI	BUCHRUS INTERNATIONAL, INC. 5/07	BLACK DIAMOND CLO 2005-1 LTD.		B	9/9/2008	USD	Rejected
LCPI	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		B	4/22/2008	USD	Rejected
LCPI	BUFFETS INC (11/07/06)	SATELLITE ASSET MGMT (MASTER)		B	4/7/2008	USD	Rejected
LCPI	BUFFETS INC (11/07/06)	SATELLITE ASSET MGMT (MASTER)		B	4/24/2008	USD	Rejected
LCPI	CALPINE CORP EXIT TERM LOAN 01/31/08	FD CBNA LOAN FUNDING LLC		B	9/3/2008	USD	Rejected
LCPI	CAPMARK FINANCIAL (5-YR Japanese Term)	GOLDENTREE 2004 TRUST		S	9/3/2008	USD	Rejected
LCPI	CHOCTAW INVESTORS BV	FARALLON CAPITAL PARTNERS, LP		B	8/6/2008	USD	Rejected
LCPI	CLAIRE'S STORES (5/29/07) Term Loan	POST ADVISORY GROUP (MST)		B	6/16/2008	USD	Rejected
LCPI	CLAIRE'S STORES (5/29/07) Term Loan	POST ADVISORY GROUP (MST)		B	6/17/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	ALADDIN CLO HOLDING ACCT		B	9/2/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK FIN. MGMT (MASTER) FLOATING RATE INCOME STRATEGIES FUND, INC.		B	9/4/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK FIN. MGMT (MASTER) DEBT STRATEGIES FUND, INC.		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK GLOBAL FLOATING RATE INCOME TRUST		B	9/4/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK GLOBAL FLOATING RATE INCOME TRUST		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK LIMITED DURATION INCOME TRUST		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR FLOATING RATE PORTFOLIO		B	9/4/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR FLOATING RATE PORTFOLIO		B	9/8/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR INCOME SERIES III PLC		B	9/4/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR INCOME SERIES III PLC		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	MASTER SENIOR FLOATING RATE		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	HELIOS ADVISORS LLC NEW YORK		S	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	ROYAL BANK OF CANADA		B	8/19/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	ALADDIN CLO HOLDING ACCT		B	9/8/2008	USD	Rejected
LCPI	DANA HOLDING TL(1/31/08)	ORE HILL PARTNERS LLC		B	7/14/2008	USD	Rejected
LCPI	DANA HOLDING TL(1/31/08)	ORE HILL PARTNERS LLC		B	8/19/2008	USD	Rejected
LCPI	DANA HOLDING TL(1/31/08)	PROSPECT MOUNTAIN FUND LIMITED		B	8/5/2008	USD	Rejected
LCPI	DAYCO (MARK IV)	CENTRE PACIFIC(MASTER)		B	8/13/2008	USD	Rejected
LCPI	DAYCO (MARK IV)	GAK HILL ADVISORS L.P.(MASTER)		B	7/29/2008	USD	Rejected
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	6/24/2008	USD	Rejected
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	6/24/2008	USD	Rejected
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	8/4/2008	USD	Rejected
LCPI	DELTA AIR LINES 1ST LIEN (4/30/07)	CREDIT SUISSE LOAN FUNDING LLC		B	3/18/2008	USD	Rejected
LCPI	DRESSER, INC. FIRST LIEN CA 5/07	LANDMARK II CDO LIMITED		B	9/10/2008	USD	Rejected
LCPI	DRESSER, INC. FIRST LIEN CA 5/07	PUTNAM INVESTMENTS		S	9/8/2008	USD	Rejected
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ABP INVESTMENTS US INC MASTER		B	9/4/2008	USD	Rejected
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ABP INVESTMENTS US INC MASTER		B	9/9/2008	USD	Rejected
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ALADDIN CLO HOLDING ACCT		S	9/8/2008	USD	Rejected
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	STICHTING PENSIOENFONDS ABP		B	9/8/2008	USD	Rejected
LCPI	ENRON TRADE CLAIM (Hawaii Trust)	FARALLON CAPITAL PARTNERS, LP		B	5/6/2008	USD	Rejected
LCPI	FAIRPOINT COMMUNICATIONS 3-31-08	STICHTING PENSIOENFONDS ABP		B	8/4/2008	USD	Rejected
LCPI	FAIRPOINT COMMUNICATIONS 3-31-08	STICHTING PENSIOENFONDS ABP		B	8/8/2008	USD	Rejected
LCPI	FRONTIER DRILLING 1ST LIEN (A&R 8/13/07)	ALCENTRA INC. (MASTER)		B	9/5/2008	USD	Rejected
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	CHICORP NORTH AMERICA, INC.		S	12/4/2007	USD	Rejected
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	JP MORGAN		S	7/23/2008	USD	Rejected
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	METROPOLITAN WEST ASSET MGMT		B	4/22/2008	USD	Rejected
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	SOC GEN		B	8/19/2008	USD	Rejected
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	STAR MASTER FUND LTD.		B	6/2/2008	USD	Rejected
LCPI	GEORGIA GULF (10/3/06)	KS CAPITAL		S	7/30/2008	USD	Rejected
LCPI	GEORGIA GULF (10/3/06)	ORE HILL PARTNERS LLC PROSPECT MOUNTAIN FUND		B	7/30/2008	USD	Rejected
LCPI	GEORGIA-PACIFIC CORP (1ST LIEN 12-20-05)	SECURITY BENEFIT LIFE INS CO INVESTORS, LLC		B	9/3/2008	USD	Rejected
LCPI	GOODYEAR TIRE & RUBBER 2ND LIEN(4-20-07)	DEUTSCHE BANK AG NEW YORK BRANCH		B	9/8/2008	USD	Rejected
LCPI	GOODYEAR TIRE & RUBBER 2ND LIEN(4-20-07)	DEUTSCHE BANK AG NEW YORK BRANCH		B	9/9/2008	USD	Rejected
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	BASSO CAPITAL MGMT (MASTER)		S	6/3/2008	USD	Rejected
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	DEUTSCHE BANK AG NEW YORK BRANCH		B	6/2/2008	USD	Rejected
LCPI	HANGER ORTHOPEDIC, 305MM (05-26-06)	NORTHWOODS CAPITAL V. LIMITED		B	9/2/2008	USD	Rejected
LCPI	HANGER ORTHOPEDIC, 305MM (05-26-06)	NORTHWOODS CAPITAL VII		B	9/2/2008	USD	Rejected
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche-6)	OPPENHEIMER FUNDS, INC. (MAST)		S	9/10/2008	USD	Rejected
LCPI	HAWAIIAN, TELCOM COMMUNICATIONS (5/07) (Tranche-6)	PIMCO ALLOCATION AG FLOATING RATE INCOME FUND		B	8/21/2008	USD	Rejected
LCPI	HUNTSMAN INTL (8/16/05 AMENDED 4/19/07)	LOOMIS, SAYLES & CO (MASTER) APOSTLE LOOMIS SAYLES CREDIT OPPORTUNITIES FUND		B	9/12/2008	USD	Rejected
LCPI	ICONIX BRAND GROUP, INC.	STANFIELD CAPITAL PARTNERS LLC		B	9/4/2008	USD	Rejected
LCPI	ICONIX BRAND GROUP, INC.	SUNTRUST BANK		B	9/5/2008	USD	Rejected
LCPI	INTERGEN N.Y. \$1.58N 07-31-07	PRUDENTIAL M&G		S	9/11/2008	USD	Rejected
LCPI	LAS VEGAS SANDS, LLC (5/23/07)	ROYAL BANK OF SCOTLAND		B	6/24/2008	USD	Rejected
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	COMMERZBANK AG		S	7/18/2008	USD	Rejected
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	CLASSIC I LOAN FUNDING LLC		B	6/18/2008	USD	Rejected
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD INVESTMENT MGMT(MAST) FLOATING RATE FUND		S	8/26/2008	USD	Rejected

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LCPI ¹	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD HIGH YIELD FUND		S	8/26/2008	USD	Rejected
LCPI ¹	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD HIGH YIELD HLS FUND		S	8/26/2008	USD	Rejected
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	GRE HILL PARTNERS LLC-PROSPECT MOUNTAIN FUND LIMITED		B	7/18/2008	USD	Rejected
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	TCW-ASSET MGMT CO (GA) VELLOITY CLO LTD.		B	7/18/2008	USD	Rejected
LCPI	M. FABRIKANT & SONS INC.	ONE EAST CAPITAL ADVISORS/MSTR		B	4/11/2007	USD	Rejected
LCPI	MACH GEN, LLC 1ST LIEN (2/22/07)	HIGHLAND CAPITAL-MGMT LP FLOATING RATE FUND		B	9/2/2008	USD	Rejected
LCPI	MANITOWOC COMPANY INC, THE (6-10-05)	APPALOGA INVNTMT LTD-(MASTER)-THOROUGHRED FUND L.P.		B	9/5/2008	USD	Rejected
LCPI	MARK IV TRANCHE B TERM	GENFRE-PACIFIC(MASTER) SAN GABRIEL CLO ILTD.		B	8/20/2008	USD	Rejected
LCPI	MARK IV TRANCHE B TERM	SUN CAPITAL PARTNERS V (AIV-1)		S	8/20/2008	USD	Rejected
LCPI	MEG ENERGY CORP. (4/06)	KC CLO-PLG		S	8/14/2008	USD	Rejected
LCPI	MEG ENERGY CORP. (4/06)	PUTNAM INVESTMENTS FLOATING RATE INCOME FUND		B	8/28/2008	USD	Rejected
LCPI	MEG ENERGY CORP. (4/06)	PUTNAM INVESTMENTS FLOATING RATE INCOME FUND		B	8/28/2008	USD	Rejected
LCPI	MIRANT NORTH AMERICA (1/3/06)	ARGENTUM LLC		B	8/11/2008	USD	Rejected
LCPI	MYLAN INC. 12/20/07	HIGHLAND CAPITAL MGMT LP		S	8/7/2008	USD	Rejected
LCPI	MYLAN INC. 12/20/07	HIGHLAND CAPITAL MGMT LP		S	8/11/2008	USD	Rejected
LCPI	MYLAN INC. 12/20/07	MCDONNELL INVEST. MGMT (MASTER) LOAN OPPORTUNITY LTD		B	8/7/2008	USD	Rejected
LCPI	MYLAN INC. 12/20/07	QAKTREE CAPITAL MANGEMENT, LP SCOTIABANC, INC.		B	8/11/2008	USD	Rejected
LCPI	MYLAN INC. 12/20/07	STONE TOWER CAPITAL (MASTER)		S	8/29/2008	USD	Rejected
LCPI	NATIONAL CINEMEDIA (2/07)	GOLDMAN SACHS INVNTMT PTRNS-MAS CREDIT PARTNERS LP		B	7/10/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	COURAGE CAPITAL MGMT		S	7/18/2008	USD	Assumed-Rejected
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	DEUTSCHE BANK AG NEW YORK BRANCH		S	7/21/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	NATIONWIDE MUTUAL INSURANCE CO		B	9/11/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	SANKATY ADVISORS, INC.		S	7/21/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	WAVE MANAGEMENT GROUP		B	8/27/2008	USD	Rejected
LCPI	NRG ENERGY, INC. (2ND A&R 6/8/07)	ABERDEEN ASSET MANAGEMENT HIGH YIELD FIXED INCOME FUND		B	9/11/2008	USD	Rejected
LCPI	NTK (NORTEK) HOLDINGS, INC.(PIK)	BANK OF AMERICA		B	7/9/2008	USD	Rejected
LCPI	NTK (NORTEK) HOLDINGS, INC.(PIK)	BANK OF AMERICA		B	1600-01-01	USD	Rejected
LCPI	NTK (NORTEK) HOLDINGS, INC.(PIK)	THL CREDIT PARTNERS, LP THL NORTEK (LUXEMBOURG) S.A.R.L		S	9/15/2008	USD	Assumed-Rejected
LCPI	OWENS ILLINOIS, INC 6-14-06	SECURITY BENEFIT LIFE INS CO		B	9/3/2008	USD	Rejected
LCPI	PINNACLE FOODS FINANCE LLC	R2 TOP HAT, LTD		B	8/15/2008	USD	Rejected
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	KNIGHTSBRIDGE 2007-1 CLO LTD		B	9/10/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	AVENUE CAPITAL MGMT II (MSTR) INVESTMENT, L.P.		S	4/22/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	BANK OF AMERICA		B	5/29/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		B	5/6/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	CITIBANK, N.A. (MASTER)		B	5/30/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	CYRUS CAPITAL MANAGEMENT MST		S	4/7/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	DDJ INVESTMENTS (MASTER) TOTAL RETURN LOAN FUND, L.P.		S	4/30/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	RRR LOAN FUNDING TRUST		S	5/28/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	WACHOVIA BANK		B	6/19/2008	USD	Rejected
LCPI	RJO HOLDINGS CORP.	STANFIELD CAPITAL PARTNERS LLC		B	7/1/2008	USD	Rejected
LCPI	SEMCRUDE	GOLDMAN SACHS CREDIT PARTNER		B	8/6/2008	USD	Rejected
LCPI	SEMCRUDE	ROYAL BANK OF SCOTLAND		B	8/6/2008	USD	Rejected
LCPI	SEMCRUDE	WAYZATA INVESTMNT PTR (MASTER)		S	7/30/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	Trade Date	Curr Code	Status
LCPI	SPANISH BROADCASTING - FIRST LIEN	4086 ADVISORS		B	9/10/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE 2004 TRUST		S	9/10/2008	USD	Assumed-Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE ASSET MANAGEMENT 2004 TRUST		S	9/10/2008	USD	Assumed-Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE ASSET MANAGEMENT 2004 TRUST		S	9/11/2008	USD	Assumed-Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	PUTNAM INVESTMENTS		B	9/11/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	PUTNAM INVESTMENTS		B	9/11/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	RIDGEWORTH FUNDS-SEIX FRHIF		B	9/10/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	DEUTSCHE BANK AG TRUST CO AMERICA		B	7/3/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	DEUTSCHE BANK AG TRUST CO AMERICA		B	7/10/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	LONGACRE MASTER FUND LTD.		S	5/27/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	MILLENNIUM PARTNERS, L.P.		B	6/4/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	MILLENNIUM PARTNERS, L.P.		B	6/5/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	MORGAN STANLEY INVESTMENT MGMT		S	7/21/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	SATELLITE ASSET MGMT (MASTER)		B	7/16/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	SCOGGIN CAPITAL MGMT (MASTER)		S	6/4/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	SCOGGIN CAPITAL MGMT (MASTER)		S	6/4/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	JPM CHASE BANK N.A.		B	6/26/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	LOGAN FINANCE CLO I LTD.		B	6/11/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	ORE HILL FUND LP		B	9/11/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	1798 RELATIVE VALUE MASTER FD		B	5/9/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	BANK OF AMERICA		B	6/5/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	BANK OF AMERICA		B	6/5/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	BANK OF AMERICA		B	6/5/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	BANK OF AMERICA		B	8/12/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	DEUTSCHE BANK TRUST CO AMERICA		B	5/15/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	GRUSS & CO (MASTER)		B	7/1/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	PIMCO ALLOCATION AC		B	8/14/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	BABSON CLO LTD. 2005-1		B	8/5/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	BABSON CLO LTD. 2005-1		B	8/8/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	BABSON CLO LTD. 2005-1		B	8/21/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	BABSON CLO LTD. 2005-1		B	8/28/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	ING INVESTMENT MGMT GEORGIA		B	9/12/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	PRIMUS CLO LTD.		B	8/21/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	CRESCENT 1, LP		B	9/3/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	CRS FUNDS, LTD		B	9/3/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	DK ACQUISITION PARTNERS LP		B	9/3/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	CENTERBRIDGE HEDGE		B	9/8/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	BLACKROCK SR FLOAT RATE PORT INCOME SERIES V		B	8/4/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	LIMITED		B	8/5/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	CANDLEWOOD CAPITAL PARTNERS		B	8/4/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	DURHAM ACQUISITION CO, LLC		S	8/4/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	CREDIT SUISSE CAPITAL 139		S	8/10/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	ING INVESTMENT MGMT CLO I, LTD		B	9/8/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	ING INVESTMENT MGMT CLO I, LTD		B	9/8/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	H2 CAPITAL PARTNERS (MASTER)		S	8/15/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE ASSET MANAGEMENT CREDIT		B	9/8/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	CARLYLE LOAN INVESTMENT LTD		B	9/11/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDMAN SACHS CREDIT PARTNER		B	9/12/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	Trade Date	Curr Code	Status
LCPI	VIS/TEON 6.13.06	SANDELMAN PARTNERS LP DEUTSCHE BANK AG NEW YORK		B	9/12/2008	USD	Rejected
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06	GOLDMAN SACHS CREDIT PARTNER		B	7/31/2008	USD	Rejected
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06	GOLDMAN SACHS CREDIT PARTNER		B	8/13/2008	USD	Rejected
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	HILLMARK FUNDING LTD		B	8/20/2008	USD	Rejected
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	IVY HIGH INCOME FUND		B	7/15/2008	USD	Rejected
LCPI	WESCO AIRCRAFT HARDWARE CORP 1ST LIEN	PUTNAM INVESTMENTS		B	8/28/2008	USD	Rejected
LCPI	WEST CORPORATION	LANDMARK II CDO LIMITED		B	9/9/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	LANDMARK VII CDO LTD		S	9/9/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	CREDIT SUISSE ASSET MGMT (MAST)		B	6/30/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	H/2 CAPITAL PARTNERS (MASTER)		B	5/12/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBERT DISTRESSED INVESTMENT HARBINGER CAPITAL PARTNERS MASTER, LTD		\$	8/28/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER CAPITAL PARTNERS SPECIAL SITUATIONS FUND, LP		\$	8/28/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	LONGACRE MASTER FUND LTD CAPITAL PARTNERS (OP), LTD		B	4/18/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	LONGACRE MASTER FUND		B	4/18/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	SILVER LAKE FINANCIAL MGMT (MST)		B	8/26/2008	USD	Rejected
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	KC CLO II PLC		B	8/27/2008	USD	Rejected
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	ANGELO GORDON (MASTER) DEUTSCHE BANK NEW YORK BRANCH		B	6/25/2008	USD	Rejected
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	CREDIT SUISSE ASSET MGMT (MAST)		\$	8/27/2008	USD	Rejected
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MASTER)		\$	7/22/2008	USD	Rejected
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	HIGHLAND CAPITAL MGMT LP LONGHORN CREDIT FUNDING		B	8/27/2008	USD	Rejected
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	HIGHLAND CAPITAL MGMT LP LONGHORN CREDIT FUNDING		B	8/28/2008	USD	Rejected
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	P. SCHOENFELD ASSET MGMT LLC DEUTSCHE BANK AG NEW YORK BRANCH		B	9/3/2008	USD	Rejected
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	P. SCHOENFELD ASSET MGT DEUTSCHE BANK AG NEW YORK BRANCH		B	8/8/2008	USD	Rejected
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	R3 CAPITAL MANAGEMENT LP RRR LOAN FUNDING TRUST		B	7/22/2008	USD	Rejected
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	R3 CAPITAL MANAGEMENT LP RRR LOAN FUNDING TRUST		B	8/22/2008	USD	Rejected
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL DISTRD OPPORT FD WELLPOINT, INC.		B	9/3/2008	USD	Rejected
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL ASSOC. INC PROFIT SHARING PLAN		B	9/3/2008	USD	Rejected
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL DISTRESSED OPPORTUNITY FUND, LP		B	9/3/2008	USD	Rejected
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL OFFSHORE DISTRESSED OPPORTUNITY FUND		B	9/3/2008	USD	Rejected
LCPI	WOLF HOLLOW LLP 1ST LIEN	GREENWICH INTERNATIONAL LTD. GIL HOLDINGS LLC		B	5/9/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	CITIGROUP GLOBAL MARKETS, INC. FINANCIAL PRODUCTS, INC.		B	7/17/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	CITIGROUP GLOBAL MARKETS, INC. FINANCIAL PRODUCTS, INC.		B	7/21/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	CITIGROUP GLOBAL MARKETS, INC. FINANCIAL PRODUCTS, INC.		B	7/29/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	Trade Date	Curr Code	Status
LCPI	WR GRACE & CO.-CONN.	CITIGROUP GLOBAL MARKETS, INC. FINANCIAL PRODUCTS, INC.		B	8/15/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDENTREE GAP-SOL. OFFSHORE GOLDEN TREE 2004 TRUST		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDENTREE GAP-SOLUTIONS FUND 2004 TRUST		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDENTREE 2004 TRUST		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDENTREE 2004 TRUST		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDEN TREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDEN TREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDEN TREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDEN TREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	ORE HILL PARTNERS LLC		B	7/8/2008	USD	Rejected
LCPI	YANKEE CANDLE COMPANY 2-07	RIVERSOURCE BD SERIES- RFLTFD		B	9/11/2008	USD	Rejected
LCPIUK	ALPHA III (NOV06)	CAJA MADRID	A2	B	6/19/2008	USD	Rejected
LCPIUK	ALPHA III (NOV06)	OAKTREE CAPITAL MANAGEMENT	A1	B	8/6/2008	USD	Rejected
LCPIUK	ALPHA III (NOV06)	OAKTREE CAPITAL MANAGEMENT	A2	B	8/6/2008	USD	Rejected
LCPIUK	BCM IRELAND HOLDINGS LIMITED	AB INTERNATIONAL FINANCE TARA HILL B.V.	B	B	9/5/2008	EUR	Rejected
LCPIUK	BCM IRELAND HOLDINGS LIMITED	AB INTERNATIONAL FINANCE TARA HILL B.V.	C	B	9/5/2008	EUR	Rejected
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BANK OF AMERICA	D	B	9/5/2008	EUR	Rejected
LCPIUK	CASEMA	BANK OF AMERICA	D	B	9/4/2008	EUR	Rejected
LCPIUK	CASEMA	KCAF 26	KAB B	S	7/17/2008	EUR	Rejected
LCPIUK	CFS HOLDING NV (18 JUNE 04) (A)	GE CORP FIN BANK SAS	KAB C	S	7/17/2008	EUR	Rejected
LCPIUK	ENDEKA	BANC OF AMERICA SECURITIES UK LIMITED	REVOLVER	B	8/28/2008	EUR	Rejected
LCPIUK	ENDEKA	BANC OF AMERICA SECURITIES UK LIMITED	B	B	7/31/2008	EUR	Rejected
LCPIUK	FALCON SENIOR (17DEC07) (A)	PIMCO ALLOCATION A/C	C	B	7/31/2008	EUR	Rejected
LCPIUK	FALCON SENIOR (17DEC07) (A)	PIMCO ALLOCATION A/C	B USD	S	8/21/2008	USD	Rejected
LCPIUK	FIRST CHEMICAL SENIOR (1106)	YORK CAPITAL MANAGEMENT LP	C USD	S	8/21/2008	USD	Rejected
LCPIUK	FIRST CHEMICAL SENIOR (1106)	YORK CAPITAL MANAGEMENT LP	CAREX	S	9/4/2008	EUR	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	REVOLVING	S	9/11/2008	EUR	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	A1	B	9/2/2008	GBP	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	A2	B	9/2/2008	GBP	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	B1	B	9/2/2008	GBP	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	B2	B	9/2/2008	EUR	Rejected
LCPIUK	ISS HOLDING A/S	CITIBANK-N.A. (MASTER) INTERNATIONAL PLC	B10	B	9/5/2008	EUR	Rejected
LCPIUK	ISS HOLDING A/S	CITIBANK-N.A. (MASTER) INTERNATIONAL PLC	B9	B	9/5/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	CITIBANK-N.A. (MASTER) INTERNATIONAL PLC	A	B	8/19/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	GOLDMAN SACHS CREDIT PARTNER	A	B	7/15/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHELAND HOLDING GMBH PIK	ROYAL BANK OF SCOTLAND	PIK	B	7/23/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHELAND HOLDING GMBH PIK	ROYAL BANK OF SCOTLAND	PIK	B	9/3/2008	EUR	Rejected
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	BANK OF AMERICA	B1	B	8/11/2008	EUR	Rejected
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	BANK OF AMERICA	C1	B	8/11/2008	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BABSON CAPITAL	A1	S	8/29/2008	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BLUEBAY EUROPEAN CREDIT OPFS	B1	B	12/19/2007	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	COMMERZBANK AG	B1	S	7/2/2008	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	MORGAN STANLEY	B1	S	6/9/2008	EUR	Rejected
LCPIUK	MEP II S.A.R.L. & CORTIEFEL, S.A. (03/07)	ROYAL BANK OF SCOTLAND	B1	B	8/29/2008	EUR	Rejected
LCPIUK	MEP II S.A.R.L. & CORTIEFEL, S.A. (03/07)	ROYAL BANK OF SCOTLAND	B2	B	8/29/2008	EUR	Rejected
LCPIUK	MEP II S.A.R.L. & CORTIEFEL, S.A. (03/07)	ROYAL BANK OF SCOTLAND	B3	B	8/29/2008	EUR	Rejected
LCPIUK	MOLNITOCKE	3V-CAPITAL MGMT. LLC LLOYDS TSB BANK PLC	D	B	6/17/2008	EUR	Rejected
LCPIUK	MOLNITOCKE	DEUTSCHE BANK AG LONDON	B1	B	6/25/2008	EUR	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	MOLN YOKE						
LCPIUK	NTL CABLE PLC	DEUTSCHE BANK AG LONDON	C1	B	6/25/2008	EUR	Rejected
LCPIUK	NTL CABLE PLC	DRESDNER BANK AG LONDON	B6	B	8/7/2008	GBP	Rejected
LCPIUK	NYCOMED HOLDING AS	CITIBANK N.A. (MASTER) INTERNATIONAL BRANCH	C	B	1/31/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	CITIBANK N.A. (MASTER) INTERNATIONAL PLC	B2 USD	B	8/7/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	DRESDNER	C2 USD	B	8/7/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	MERRILL LYNCH INTERNATIONAL	A	B	8/27/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	7/23/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	5/6/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	5/8/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	MORGAN STANLEY SENIOR FUNDING, INC.	A	B	8/26/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	6/4/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	5/21/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	ROYAL BANK OF SCOTLAND	A	B	8/28/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING AS	ROYAL BANK OF SCOTLAND	B1	B	4/2/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	R3 CAPITAL MANAGEMENT, LP	C1	B	4/2/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	SCOGGIN CAPITAL MGMT (MASTER)	C3	B	9/4/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	SCOGGIN CAPITAL MGMT (MASTER)	C2	B	4/29/2008	EUR	Rejected
LCPIUK	TYROL ACQUISITION 2 SAS	GOLDMAN SACHS CREDIT PARTNER	C3	B	4/29/2008	EUR	Rejected
LCPIUK	TYROL ACQUISITION 2 SAS	GOLDMAN SACHS CREDIT PARTNER	B	B	6/23/2008	EUR	Rejected
LCPIUK	WDAC INTERMEDIATE (2007) NDLT (PIK)	GOLDMAN SACHS CREDIT PARTNER	C	B	6/23/2008	EUR	Rejected
LCPIUK	WDAC INTERMEDIATE (2007) NDLT (PIK)	OCH ZIFF (MASTER)	PIK	B	7/2/2008	EUR	Rejected
LCPIUK	YELL GROUP PLC	BANK OF AMERICA	PIK	B	6/23/2008	EUR	Rejected
LCPIUK			B2	B	7/23/2008	EUR	Rejected

Footnotes:

- 1 Block trade allocation
- 2 New trades since November 14, 2008 filing